APPENDIX E

Foreign Patent Documents

WO98/58333A1 DE3539545A1 12/1998 07/1986 PCT Germany

Other Documents

Ye, Jia, "An Investigation of Market Fragmentation and the Specialist's Quotation Strategy (Information Risk, Liquidity, Bid Ask Spread", 1995, Volume 57/03-A of Dissertation Abstracts International, p. 1260, 97 pgs.